

PCE Endowment Fund
Net Asset Value
As of the Month Ending
2/28/2013

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 19,147.09
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>19,147.09</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	<u>204,885,296.74</u>
Total fixed Income Securities	<u>204,885,296.74</u>

Broad Domestic Equity

SSgA Russell 3000	<u>401,120,855.90</u>
Total Broad Domestic Equity	<u>401,120,855.90</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	144,396,079.01
Lazard International Equities	<u>67,299,817.84</u>
Total Global Equity Ex-U.S.	<u>211,695,896.85</u>

Receivables and Payables

Income Receivable	186.44
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Total Assets

\$ 817,721,383.02

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
2/28/2013

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 186.44	\$ 3,576.67
ST Liquidity (<i>Internally Managed</i>)	-	
	<u>186.44</u>	<u>3,576.67</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	1,182,262.12	3,311,249.68
	<u>1,182,262.12</u>	<u>3,311,249.68</u>
Broad Domestic Equity		
SSgA Russell 3000	5,196,450.61	50,150,399.52
	<u>5,196,450.61</u>	<u>50,150,399.52</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	(1,417,080.71)	25,342,351.75
Lazard International Equities	(1,011,095.06)	10,077,785.48
	<u>(2,428,175.77)</u>	<u>35,420,137.23</u>
Total Investment Income (Loss)	3,950,723.40	88,885,363.10
Total Invested Assets, Beginning of Period	817,555,010.16	751,780,451.96
Net Contribution (Withdrawal)	(3,784,350.54)	(22,944,432.04)
Total Assets	<u>\$ 817,721,383.02</u>	<u>\$ 817,721,383.02</u>

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